

Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans, those delinquencies as a percentage of the UPB of the related outstanding single-family MBS, and the corresponding loan count (categorized by MBS pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).
 Delinquency information as of July 31, 2012

UPB in millions	MBS Pass-Through Rates																									
	Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%			5.5% to less than 6.0%			6.0% to less than 6.5%			6.5% to less than 7.0%			7.0% or greater			Total *				
MBS Product & Year of Issuance	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count		
Conventional Fixed Rate																										
40 Year (CZ-prefix)																										
2009	-	-	-	-	-	-	\$0.2	0.31%	1	\$1.8	1.52%	8	\$1.7	0.95%	7	\$1.4	1.06%	7	\$0.9	5.32%	4	\$6.1	1.09%	27		
2008	-	-	-	\$0.1	0.70%	1	\$0.7	0.54%	4	\$4.3	1.44%	18	\$2.9	1.11%	13	\$0.6	0.94%	2	\$0.3	2.13%	1	\$8.9	1.15%	39		
2007	-	-	-	-	-	-	\$0.4	0.60%	2	\$3.8	0.70%	18	\$11.3	1.09%	51	\$3.4	1.00%	17	\$0.2	0.48%	3	\$19.2	0.94%	91		
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$1.0	0.82%	5	\$0.4	0.81%	2	-	-	-	\$1.4	0.61%	7		
30 Year (CL-prefix)																										
2012	\$6.4	0.00%	30	\$1.6	0.02%	11	\$0.1	0.01%	1	-	-	-	-	-	-	-	-	-	\$0.1	0.26%	1	\$8.2	0.00%	43		
2011	\$15.6	0.01%	80	\$47.1	0.05%	223	\$27.8	0.11%	145	\$3.0	0.17%	20	\$1.0	0.18%	9	\$1.1	0.47%	10	\$0.8	0.45%	9	\$96.3	0.04%	496		
2010	\$19.9	0.02%	94	\$50.1	0.05%	235	\$81.3	0.17%	387	\$11.0	0.25%	60	\$1.2	0.39%	11	\$0.4	0.41%	5	\$0.2	0.49%	3	\$164.2	0.06%	795		
2009	\$29.1	0.04%	127	\$106.2	0.07%	490	\$86.5	0.17%	447	\$41.1	0.25%	287	\$27.4	0.32%	221	\$13.9	0.39%	139	\$8.9	0.58%	98	\$313.1	0.10%	1,809		
2008	\$0.2	0.35%	1	\$8.8	0.22%	37	\$86.1	0.32%	404	\$181.7	0.41%	913	\$134.6	0.54%	808	\$45.2	0.67%	321	\$25.7	1.04%	189	\$482.2	0.44%	2,673		
2007	\$0.5	0.34%	2	\$2.0	0.39%	10	\$29.0	0.43%	134	\$197.1	0.53%	968	\$284.8	0.63%	1,635	\$98.9	0.79%	684	\$49.0	1.13%	391	\$661.4	0.62%	3,824		
2006	\$0.1	0.23%	1	\$0.7	0.35%	4	\$20.5	0.42%	98	\$89.0	0.52%	450	\$183.1	0.58%	1,102	\$91.4	0.73%	663	\$18.7	0.91%	160	\$403.5	0.59%	2,478		
2005	\$0.1	0.11%	1	\$7.8	0.23%	40	\$106.5	0.29%	589	\$148.3	0.43%	984	\$52.9	0.61%	420	\$9.0	0.81%	95	\$3.8	0.84%	52	\$328.3	0.39%	2,181		
2004 and Earlier	\$0.5	0.24%	3	\$13.9	0.13%	95	\$106.7	0.17%	757	\$167.7	0.22%	1,354	\$82.2	0.26%	792	\$38.3	0.27%	456	\$32.9	0.33%	560	\$442.3	0.21%	4,017		
20 Year (CT-prefix)																										
2012	\$0.2	0.00%	2	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.00%	2
2011	\$1.4	0.01%	8	\$1.3	0.03%	8	\$0.4	0.08%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.1	0.01%	19
2010	\$0.5	0.00%	4	\$3.3	0.05%	15	\$0.4	0.04%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.2	0.02%	22
2009	\$0.6	0.02%	5	\$2.3	0.03%	17	\$1.2	0.09%	7	\$0.8	0.27%	6	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.04%	35
2008	-	-	-	\$0.1	0.08%	1	\$2.3	0.18%	12	\$1.8	0.18%	14	\$1.2	0.31%	14	\$0.3	0.62%	3	\$0.1	0.64%	1	\$5.9	0.20%	45		
2007	-	-	-	-	-	-	\$0.2	0.09%	1	\$2.7	0.27%	17	\$2.2	0.21%	22	\$0.7	0.43%	7	-	-	-	\$5.8	0.24%	47		
2006	\$0.1	4.01%	1	-	-	-	\$0.6	0.41%	4	\$1.8	0.32%	14	\$2.2	0.28%	20	\$0.7	0.45%	8	-	-	-	\$5.4	0.32%	47		
2005	-	-	-	\$0.3	0.14%	2	\$1.9	0.12%	18	\$3.2	0.32%	28	\$0.4	0.22%	3	-	-	-	-	-	-	\$5.8	0.19%	51		
2004 and Earlier	-	-	-	\$1.0	0.08%	9	\$3.5	0.08%	37	\$3.8	0.11%	46	\$0.7	0.07%	14	\$0.7	0.15%	18	\$0.8	0.45%	24	\$10.5	0.10%	148		
15 & 10 Year (CI & CN-prefixes)																										
2012	\$1.8	0.00%	11	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.00%	11
2011	\$5.3	0.00%	44	\$1.3	0.05%	9	\$0.1	0.04%	3	\$0.1	0.13%	1	-	-	-	\$0.2	0.74%	2	-	-	-	\$7.0	0.01%	59		
2010	\$6.5	0.01%	49	\$2.9	0.04%	24	\$0.0	0.01%	1	-	-	-	\$0.0	0.17%	1	\$0.0	0.87%	1	-	-	-	\$9.5	0.01%	76		
2009	\$4.6	0.02%	39	\$5.3	0.04%	54	\$1.1	0.03%	24	\$0.7	0.07%	7	\$1.2	0.22%	14	\$0.2	0.14%	5	\$0.0	0.10%	2	\$13.2	0.03%	145		
2008	\$0.3	0.06%	3	\$6.2	0.12%	43	\$7.8	0.16%	60	\$4.4	0.17%	50	\$1.9	0.20%	28	\$1.1	0.46%	13	\$0.2	1.21%	6	\$22.0	0.15%	203		
2007	\$0.1	0.21%	1	\$0.2	0.06%	2	\$2.2	0.14%	15	\$3.6	0.15%	30	\$3.0	0.16%	39	\$0.7	0.27%	15	\$0.1	0.26%	2	\$9.8	0.15%	104		
2006	\$0.1	0.15%	1	\$0.1	0.04%	3	\$2.2	0.21%	20	\$3.9	0.20%	46	\$3.5	0.21%	41	\$0.5	0.49%	9	-	-	-	\$10.4	0.20%	120		
2005	\$0.7	0.11%	8	\$3.1	0.12%	31	\$3.7	0.09%	53	\$1.8	0.12%	33	\$0.9	0.52%	16	-	-	-	\$0.0	0.72%	1	\$10.2	0.12%	142		
2004 and Earlier	\$3.1	0.05%	42	\$11.7	0.05%	186	\$12.9	0.07%	215	\$5.2	0.08%	106	\$2.4	0.09%	80	\$0.7	0.09%	31	\$0.7	0.27%	43	\$36.8	0.06%	703		
High Balance (CK-prefix)																										
2011	\$0.5	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.00%	1
2010	-	-	-	\$2.1	0.03%	4	\$1.4	0.05%	3	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$3.5	0.02%	7
2009	-	-	-	\$0.4	0.01%	1	\$0.9	0.04%	2	\$0.6	0.10%	1	\$0.5	0.25%	1	\$0.4	0.86%	1	-	-	-	\$2.9	0.04%	6		
2008	-	-	-	-	-	-	-	-	-	\$0.6	0.33%	1	\$1.8	0.83%	3	-	-	-	-	-	-	\$2.4	0.51%	4		
Interest Only (all "N"- prefixes)																										
2009	-	-	-	-	-	-	\$0.2	0.52%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.2	0.20%	1
2008	-	-	-	-	-	-	-	-	-	\$9.7	0.90%	38	\$9.9	0.88%	41	\$2.2	0.80%	8	\$0.3	0.91%	2	\$22.2	0.83%	89		
2007	-	-	-	-	-	-	\$1.7	0.72%	6	\$33.2	1.03%	130	\$66.1	1.02%	272	\$19.1	1.07%	88	\$8.1	2.16%	41	\$128.2	1.06%	537		
2006	-	-	-	\$0.5	7.12%	1	\$13.3	0.94%	54	\$37.0	1.00%	156	\$37.0	1.00%	156	\$14.1	1.17%	66	\$1.1	0.62%	9	\$66.9	1.01%	290		
2005	-	-	-	-	-	-	\$1.0	0.65%	4	\$4.6	1.00%	21	\$1.2	0.61%	5	-	-	-	-	-	-	\$6.8	0.81%	30		
2004 and Earlier	-	-	-	\$0.2	9.77%	1	-	-	-	\$0.4	0.60%	2	\$0.4	1.00%	3	-	-	-	-	-	-	\$1.0	0.77%	6		
Prepayment Premiums																										
2008	-	-	-	\$0.2	3.06%	1	-	-	-	\$0.2	0.73%	1	-	-	-	-	-	-	-	-	-	-	-	\$0.5	0.55%	2
2007	-	-	-	-	-	-	-	-	-	\$0.2	0.33%	1	\$2.2	1.51%	13	\$0.5	0.67%	4	\$0.1	0.22%	1	\$3.0	0.96%	19		
2006	-	-	-	-	-	-	-	-	-	-	-	-	\$0.3	0.87%	2	\$0.1	0.35%	1	-	-	-	\$0.5	0.39%	3		
2005	-	-	-	-	-	-	\$0.2	2.88%	1	-	-	-	\$0.1	0.52%	1	-	-	-	-	-	-	\$0.3	0.55%	2		
2004 and Earlier	\$0.1	0.49%	1	\$0.1	0.10%	1	\$0.5	0.18%	6	\$1.0	0.19%	9	\$1.8	0.35%	16	\$0.8	0.17%	10	\$1.6	0.69%	28	\$5.7	0.28%	71		
Total of Above Categories*	\$98.3	0.01%	559	\$281.0	0.06%	1,559	\$593.0	0.19%	3,472	\$946.7	0.36%	5,736	\$925.1	0.52%	5,879	\$347.0	0.60%	2,691	\$154.7	0.68%	1,631	\$3,345.7	0.14%	21,527		

*Some UPB totals may not foot due to rounding.

Scheduled unpaid principal balances (UPB) of 4+ month delinquent loans, those delinquencies as a percentage of the UPB of the related outstanding single-family MBS, and the corresponding loan count (categorized by MBS pass-through rates and with corresponding product type and vintage information (year of MBS issuance)).
 Delinquency information as of July 31, 2012 (continued)

UPB in millions		MBS Pass-Through Rates																					Total *					
		Less than 4.5%			4.5% to less than 5.0%			5.0% to less than 5.5%			5.5% to less than 6.0%			6.0% to less than 6.5%			6.5% to less than 7.0%			7.0% or greater								
MBS Product & Year of Issuance	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count	UPB	UPB %	Loan Count				
Conventional ARMs																												
ARMs: Amortizing																												
2012	\$0.1	0.00%	1	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$0.1	0.00%	1	
2011	\$5.5	0.02%	22	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$5.5	0.02%	22	
2010	\$7.0	0.04%	32	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$7.0	0.04%	32	
2009	\$4.7	0.08%	23	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$4.9	0.08%	24	
2008	\$2.6	0.09%	15	\$7.0	0.41%	30	\$4.1	0.41%	19	\$0.5	0.42%	3	\$0.6	4.75%	2	-	-	-	-	-	-	-	-	-	-	\$14.8	0.26%	69
2007	\$7.2	0.34%	38	\$2.2	0.52%	10	\$7.6	0.90%	28	\$6.3	0.86%	33	\$2.2	1.30%	12	\$0.2	1.64%	1	\$0.4	8.19%	2	\$26.1	0.61%	124	\$23.6	0.49%	128	
2006	\$20.7	0.50%	111	-	-	-	\$0.3	0.22%	2	\$1.6	0.45%	10	\$1.0	0.68%	5	-	-	-	-	-	-	-	-	-	-	\$32.4	0.35%	196
2005	\$29.0	0.34%	180	\$2.1	0.64%	9	\$1.1	0.35%	6	\$0.2	0.61%	1	-	-	-	-	-	-	-	-	-	-	-	-	\$51.3	0.23%	533	
2004 and Earlier	\$50.0	0.23%	508	\$1.1	0.30%	19	\$0.2	0.14%	3	-	-	-	\$0.0	0.06%	1	\$0.0	0.56%	2	-	-	-	-	-	-	-	-	-	
ARMs: Interest Only																												
2010	\$1.7	0.04%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.7	0.04%	7	
2009	\$1.8	0.06%	9	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$1.8	0.05%	9	
2008	\$5.8	0.61%	19	\$20.1	0.70%	64	\$21.3	0.87%	72	\$2.7	0.57%	10	-	-	-	-	-	-	-	-	-	-	-	-	-	\$49.9	0.74%	165
2007	\$20.3	0.51%	83	\$1.2	0.73%	4	\$11.8	1.08%	46	\$30.0	1.03%	108	\$4.0	1.04%	16	\$0.5	1.91%	3	\$0.2	3.23%	1	\$68.0	0.79%	261	\$64.0	0.64%	224	
2006	\$32.0	0.49%	136	-	-	-	\$1.6	0.62%	6	\$9.6	0.96%	37	\$10.7	1.72%	45	-	-	-	-	-	-	-	-	-	-	\$49.3	0.47%	231
2005	\$39.3	0.44%	187	\$3.3	0.63%	15	\$5.7	0.57%	23	\$0.7	1.04%	4	\$0.3	17.55%	2	-	-	-	-	-	-	-	-	-	-	\$15.4	0.28%	83
2004 and Earlier	\$14.5	0.28%	79	-	-	-	\$0.9	0.62%	4	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-		
Conventional ARMs Total*		\$242.2	0.17%	1,450	\$37.0	0.54%	151	\$54.8	0.73%	210	\$51.8	0.90%	206	\$18.8	1.35%	83	\$0.8	1.34%	6	\$0.6	3.25%	3	\$406.0	0.25%	2,109			
Other																												
2012	\$0.5	0.00%	3	\$1.5	0.06%	7	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	\$2.0	0.01%	10	
2011	\$2.4	0.05%	10	\$10.7	0.28%	52	\$10.4	0.42%	54	\$1.5	0.95%	12	\$0.6	1.04%	7	\$0.3	0.71%	3	\$0.5	1.98%	7	\$26.3	0.24%	145	\$28.2	0.49%	186	
2010	\$2.7	0.14%	14	\$5.6	0.43%	30	\$13.4	0.80%	64	\$3.8	1.00%	26	\$0.8	0.40%	11	\$0.8	0.64%	13	\$1.1	0.73%	28	\$67.0	4.97%	452	\$67.0	4.97%	452	
2009	\$0.6	0.59%	5	\$3.7	1.80%	20	\$15.1	3.61%	93	\$11.8	4.29%	88	\$11.9	7.42%	90	\$14.6	12.13%	98	\$9.3	15.16%	58	\$8.8	0.91%	86	\$8.8	0.91%	86	
2008	-	-	-	\$0.3	0.22%	4	\$1.4	0.38%	12	\$3.3	1.06%	32	\$2.7	1.91%	26	\$0.9	5.31%	9	\$0.2	7.06%	3	\$16.6	0.95%	152	\$16.6	0.95%	152	
2007	\$0.3	0.57%	2	\$0.5	0.39%	4	\$2.6	0.40%	23	\$4.2	0.61%	34	\$6.9	3.40%	57	\$1.4	3.72%	19	\$0.8	6.18%	13	\$5.8	0.58%	55	\$5.8	0.58%	55	
2006	\$0.1	0.18%	1	\$0.7	0.38%	8	\$1.3	0.34%	15	\$2.6	0.85%	21	\$0.7	1.48%	5	\$0.2	4.83%	3	\$0.1	4.47%	2	\$4.3	0.75%	43	\$4.3	0.75%	43	
2005	\$0.6	0.75%	5	\$0.8	0.31%	6	\$0.4	0.26%	4	\$1.0	2.97%	8	\$0.8	3.01%	6	\$0.3	5.03%	3	\$0.4	5.01%	11	\$192.7	0.38%	1,718	\$192.7	0.38%	1,718	
2004 and Earlier	\$0.1	0.18%	3	\$0.4	0.16%	4	\$2.4	0.25%	18	\$1.2	0.27%	15	\$2.0	0.83%	33	\$8.5	3.67%	131	\$19.0	4.51%	385	\$33.6	1.30%	589	\$33.6	1.30%	589	
Other Total*		\$7.2	0.02%	43	\$24.2	0.28%	135	\$46.9	0.66%	283	\$29.4	1.12%	236	\$26.4	2.44%	235	\$27.0	4.58%	279	\$31.5	4.58%	507	\$192.7	0.38%	1,718			
Total MBS 4+*		\$347.7	0.03%	2,052	\$342.1	0.07%	1,845	\$694.7	0.21%	3,965	\$1,027.9	0.38%	6,178	\$970.3	0.54%	6,197	\$374.8	0.64%	2,976	\$186.8	0.80%	2,141	\$3,944.4	0.16%	25,354			

*Some UPB totals may not foot due to rounding.